

FIG. 1

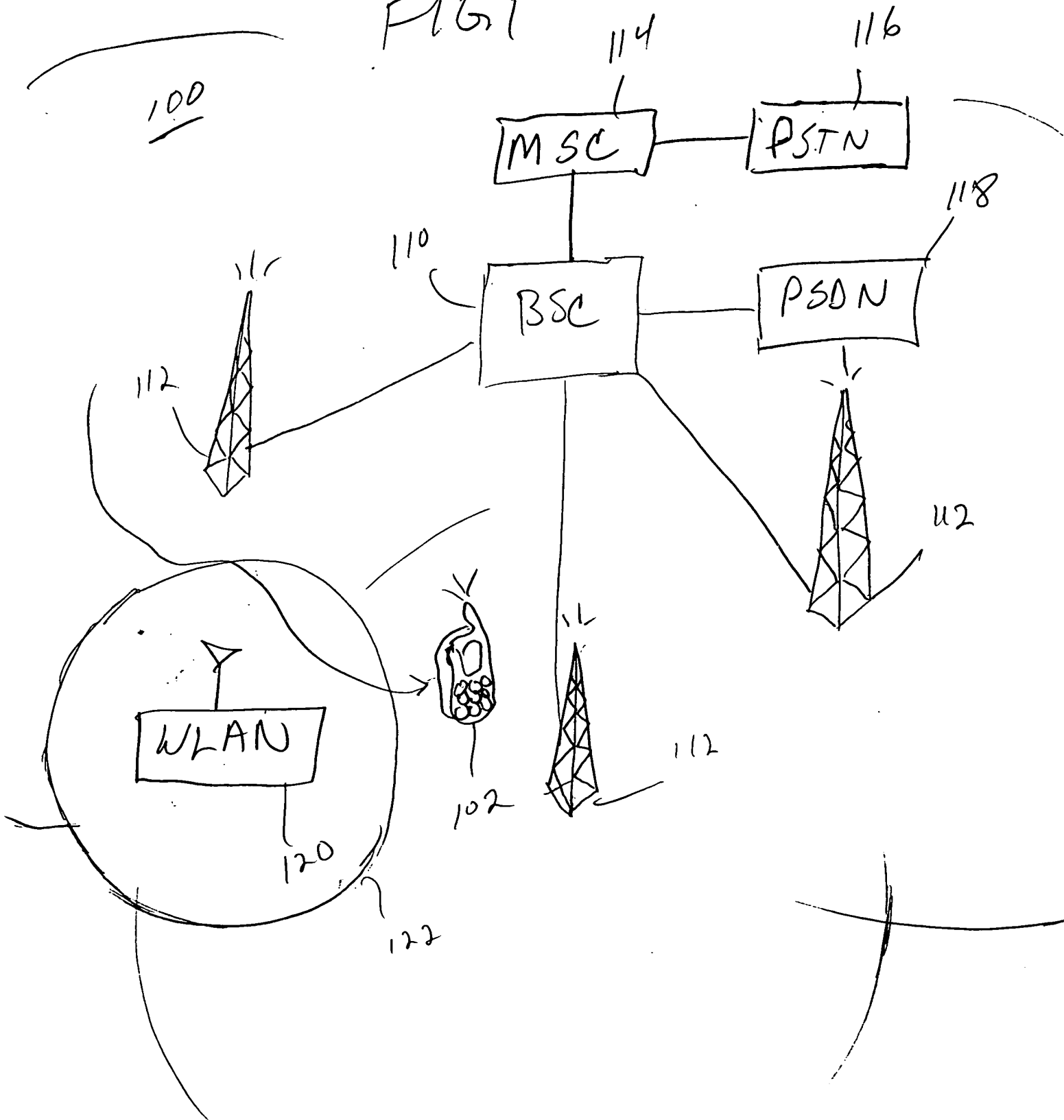


FIG 2

200

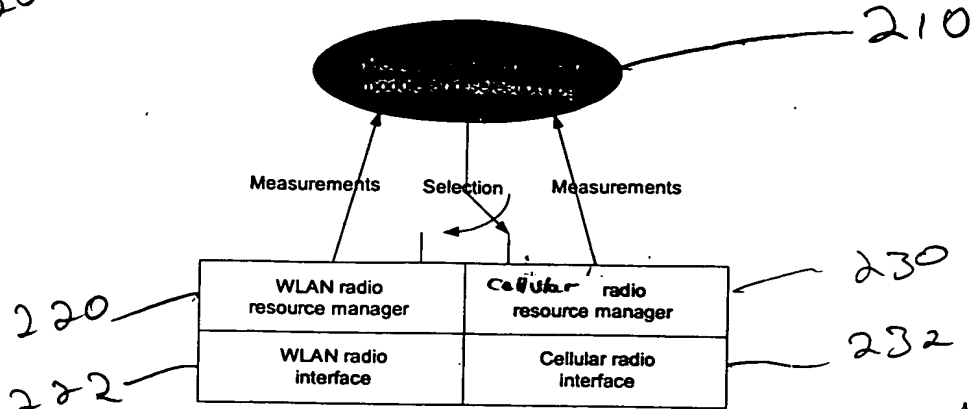


FIG. 4

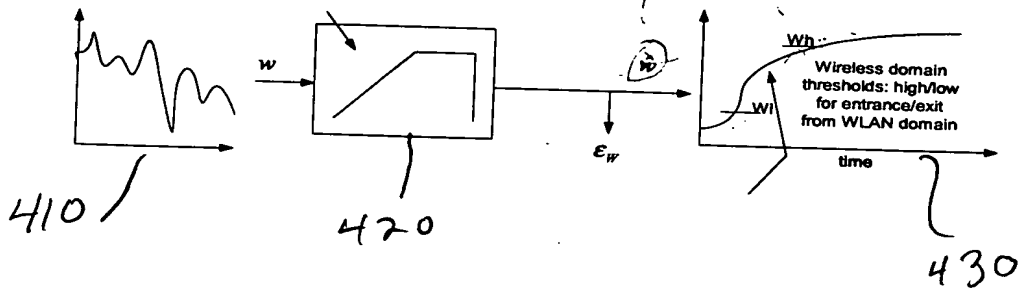
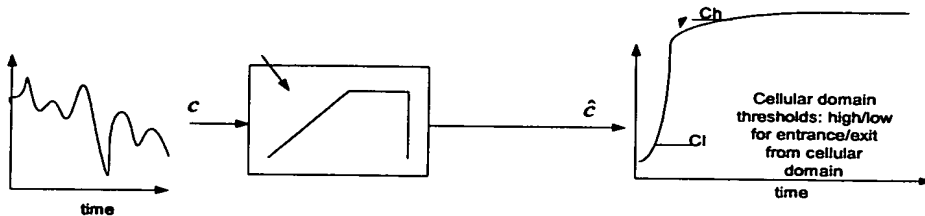
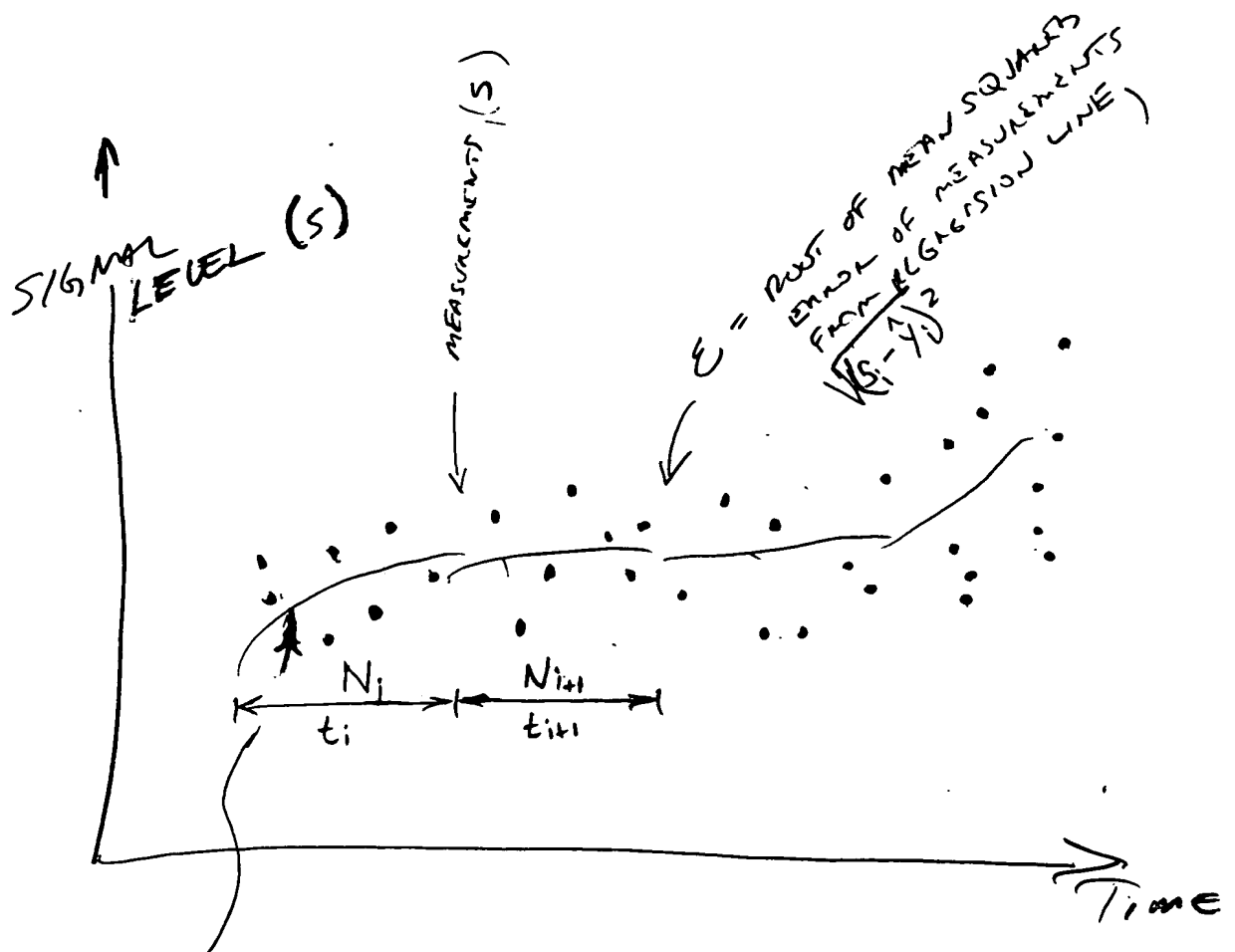


FIG. 5

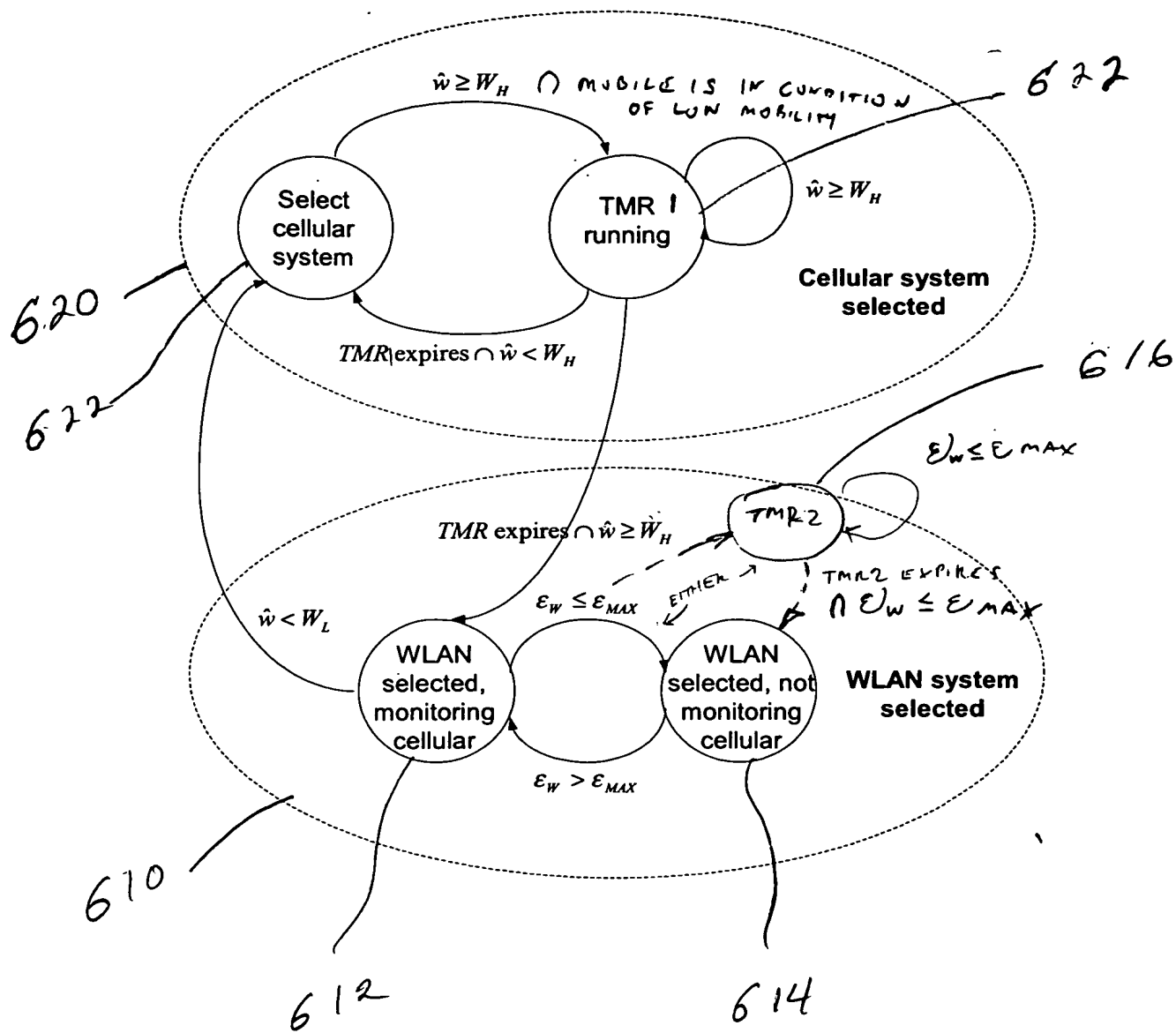




REGRESSION OF WINDOW LENGTH N

VALUE OF REGRESSION,

$$\hat{y} = \hat{\beta}_0 + \hat{\beta}_1 S + \hat{\beta}_2 (S+d)^2 + E$$



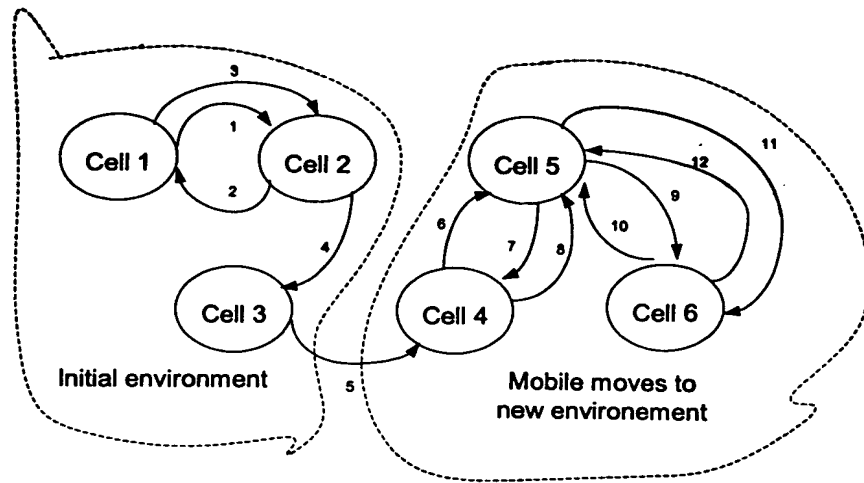
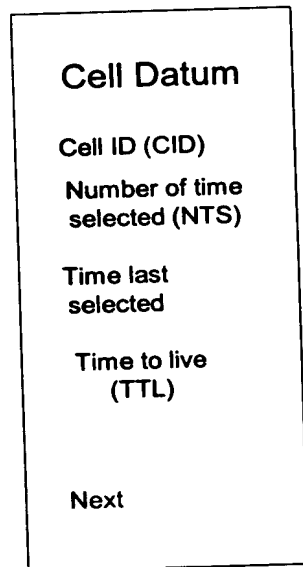


FIG 8



800

FIG 9

